Generalized Linear Programming (GLP) Formulation of the Geometric Programming Dual Problem

author

$$\text{Max} \quad \ln v(\delta,\lambda) = \sum_{i=1}^{N} \left\{ \delta_i \ln c_i - \delta_i \ln \delta_i \right\} + \sum_{k=0}^{K} \lambda_k \ln \lambda_k$$

subject to

$$\sum_{i \in [k]} \delta_i = \lambda_k \ , \ k=0,1,\cdots K$$

$$\sum_{i=1}^{N} a_{ij}\, \delta_i = 0, \ \ j=1,\cdots M$$

orthogonality

$$\lambda_0 = 1$$

$$\delta_i \geq 0, \ \lambda_k \geq 0$$

Standard Dual of Posynomial GP

Undesirable Properties of GP Dual:

- objective function is nondifferentiable if $\delta_i = 0$ & $\lambda_k = 0$ for any i & k
- if $\lambda_k = 0$, then $\delta_i = 0 \ \forall \, i \in [k]$
- it is possible that the dual solution does not provide sufficient information to compute the optimal primal solution.
- for small δ_i, computation of the terms $\delta_i \ln \delta_i$ introduce substantial numerical errors.

⇦ ⇨

Make a change of variable:

$$\boxed{\delta_j = \rho_j \lambda_k \ \text{ for } j \in [k]}$$

so that $$\rho_j = \frac{\delta_j}{\lambda_k} \ \text{ if } \ j \in [k] \ \& \ \lambda_k > 0$$

Note that

$$\sum_{i \in [k]} \delta_i = \lambda_k \implies \sum_{j \in [k]} \rho_j = 1 \quad \forall k$$

⇦ ⇨

Define functions

$$G_k(\rho) \equiv \sum_{j \in [k]} \{ \rho_j \ln c_j - \rho_j \ln \rho_j \}$$

entropy function

$$A_{ki}(\rho) \equiv \sum_{j \in [k]} a_{ij} \rho_j$$

⇦ ⇨

$$\text{Maximize } \sum_{k=0}^{P} G_k(\rho)\, \lambda_k$$

subject to

$$\sum_{k=0}^{P} A_{ki}(\rho)\, \lambda_k = 0,\ i=1,\ldots N$$

$$\lambda_0 = 1$$

Geometric Programming Dual Problem

$$\sum_{j \in [k]} \rho_j = 1,\ k=0,1,\ldots K$$

$$\lambda_k \geq 0,\ \rho_j \geq 0,\ \forall k, j$$

⇦ ⇨

For fixed values of λ, this is an entropy problem....

For fixed values of ρ, this is an LP problem.

⇦ ⇨

That is,

$$\underset{\gamma,\lambda}{\text{Maximize}} \quad \sum_{k=0}^{p} \gamma_k \lambda_k$$

subject to

$$\sum_{k=0}^{p} \alpha_{kj}\lambda_k = 0,\ j=1,\cdots m$$

$$\lambda_0 \equiv 1$$

$$\lambda_k \geq 0,\ k=1,\cdots p$$

$$(\gamma_k,\alpha_k) \in S_k,\ k=0,\cdots p$$

Linear Program in λ

where

$$S_k = \left\{(\gamma,\alpha) \mid \exists\ \rho \geq 0,\ \sum_{i\in[k]} \rho_i = 1 \text{ such that } \gamma = G_k(\rho),\ \alpha_j = A_{kj}(\rho)\right\}$$

⇦ ⇨

This class of problems, which are linear programming problems in which the columns are also to be selected, was called

Generalized Linear Programs

by George Dantzig, and was used in solving chemical equilibrium problems.

⇦ ⇨

If t is optimal in the primal, and (ρ, λ) is optimal in the dual,

then $\rho_j > 0$ and $g_k(t) > 0$

and

$$\rho_j = \frac{c_j \prod_{i=1}^{N} t_i^{a_{ij}}}{g_k(t)}$$

whether the constraint k is tight or slack!

The dual solution thereby always provides sufficient information to compute the primal solution! ⇦ ⇨

Column-Generating Algorithm

S_k is a convex set, and is therefore the convex hull of its set of extreme points,

$$\text{ext}(S_k) = \{(\hat{\gamma}_k^n, \hat{\alpha}_k^n)\}_{n \in N_k}$$

index set of extreme points

For simplicity, we assume that the set of extreme points is countable!

$$(\gamma_k, \alpha_k) \in S_k \iff \exists\, \mu_{kn} \geq 0,\ n \in N_k \text{ such that } \sum_{n \in N_k} \mu_{kn} = 1,\quad \gamma_k = \sum_{n \in N_k} \mu_{kn} \hat{\gamma}_k^n,\quad \alpha_k = \sum_{n \in N_k} \mu_{kn} \hat{\alpha}_k^n$$

Any element of a convex set can be represented by a convex combination of the extreme points of the set!

The GLP dual may then be written

$$\text{Maximize } \sum_{k=0}^{p}\left[\sum_{n\in N_k}\mu_{kn}\hat{\gamma}_k^n\right]\lambda_k$$

$$\sum_{k=0}^{p}\left[\sum_{n\in N_k}\mu_{kn}\hat{\alpha}_k^n\right]\lambda_k = 0,\ j=1,\cdots m$$

$$\left[\sum_{n\in N_0}\mu_{0n}\right]\lambda_0 = 1$$

or, by defining $u_{kn} \equiv \mu_{kn}\lambda_k$

$$\text{Maximize } \sum_{k=0}^{p}\sum_{n\in N_k}\hat{\gamma}_k^n u_{kn}$$

$$\text{subject to } \sum_{k=0}^{p}\sum_{n\in N_k}\hat{\alpha}_k^n u_{kn} = 0,\ j=1,\cdots m$$

$$\sum_{n\in N_0} u_{0n} = 1$$

which is an "ordinary" LP with infinitely many variables *(semi-infinite LP)*

Step 0 For each k, select one or more extreme points of

Step 1 Generate an LP with columns and variables corresponding to the sets of extreme points

Step 2 Compute the simplex multipliers of the orthogonality constraints and normality constraint.

⇦ ⇨ **Column-Generating Algorithm for SILP**

Step 3 For each k=0,1,...p, choose (γ_k, α_k) so as to maximize the relative profit:

$$\underset{(\gamma,\alpha) \in S_0}{\text{maximize}} \quad \gamma - \sum_{j=1}^{m} w_j \alpha_j - w_{m+1} \qquad \text{if } k=0$$

$$\underset{(\gamma,\alpha) \in S_k}{\text{maximize}} \quad \gamma - \sum_{j=1}^{m} w_j \alpha_j \qquad \text{if } k>0$$

⇦ ⇨ **Column-Generating Algorithm for SILP**

Step 4

For each (γ_k, α_k) whose relative profit exceeds some tolerance, add the corresponding column to the LP tableau.

If no columns can be added, stop;

else, return to **Step 1**

⇦ ⇨ **Column-Generating Algorithm for SILP**

Maximizing the Relative Profit

For each k, the column having maximum relative profit is (γ_k, α_k) where

$$\gamma_k = G_k(\rho), \quad \alpha_k = A_{kj}(\rho)$$

and

$$\rho_n = \frac{c_n\, e^{\sum_j a_{nj} w_j}}{\sum_{i \in [k]} c_i\, e^{\sum_j a_{ij} w_j}}$$

⇦ ⇨

Maximizing the Relative Profit

That is, if we compute the primal (approximate) solution $x_j = e^{w_j}$, $j=1, \ldots m$

(i.e., exponentiate the simplex multipliers of the orthogonality conditions)

then

$$\rho_n = \frac{c_n \prod_j x_j^{a_{nj}}}{\sum_{i \in [k]} c_i \prod_j x_j^{a_{ij}}} = \frac{\textit{term } n}{\textit{posynomial } k} > 0 \quad \forall\ n \in [k]$$

For the ρ thus obtained, i.e.,

$$\rho_n = \frac{c_n \prod_j x_j^{a_{nj}}}{\sum_{i \in [k]} c_i \prod_j x_j^{a_{ij}}} \quad \forall\ n \in [k]$$

the relative profit function is nonpositive if & only if

$$g_0(x) = g_0(x^*)$$

$$g_k(x) \leq 1$$

Multi-Item EOQ

EXAMPLE

Demand for three items is known, with the rate of demand constant over time, D_i/year. Holding cost of item #i is H_i /unit/year, and each replenishment incurs a cost of A_i.

Let Q_i = order quantity of item #i.

D_i/Q_i = average # replenishments per year

$Q_i/2$ = average inventory level

Annual cost of item #i is

$$\underbrace{\frac{A_i D_i}{Q_i}}_{\text{ordering cost}} + \underbrace{\frac{1}{2} H_i Q_i}_{\text{holding cost}}$$

The classic EOQ ("economic order quantity") formula of Wilson specifies the order quantity which minimizes this annual cost:

$$Q_i^* = \sqrt{\frac{2 A_i D_i}{H_i}}$$

Often there are additional constraints on the ordering policy, e.g.,

- a limit on the number of replenishments/year

$$\sum_i \frac{D_i}{Q_i} \le \overline{N}$$

- a limit on the maximum volume (if all orders were to arrive simultaneously)

$$\sum_i v_i Q_i \le \overline{V}$$

- a limit on the average investment in inventory

$$\sum_i \frac{1}{2} C_i Q_i \le \overline{B}$$

EXAMPLE

i	A_i	D_i	H_i
1	50	1000	4
2	100	2000	5
3	80	2000	3

$\widehat{Q} = 100$

$$\text{Minimize} \sum_{i=1}^{3} \left[\frac{A_i D_i}{Q_i} + \frac{1}{2} H_i \, Q_i \right]$$

$$\text{subject to} \sum_{i=1}^{3} Q_i \le \widehat{Q}$$

$$Q_i > 0, \ i=1,2,3$$

Multi-Item EOQ

```
Number of variables  : 3
Number of posynomials: 2
Total number of terms: 9
Degrees of difficulty: 5
Terms per posynomial: 6 3
```

Coefficients and exponent matrix:

t	p	Ct	exponent		
1	1	50000	¯1	0	0
2	1	2	1	0	0
3	1	200000	0	¯1	0
4	1	2.5	0	1	0
5	1	160000	0	¯1	0
6	1	1.5	0	0	1
7	2	0.01	1	0	0
8	2	0.01	0	1	0
9	2	0.01	0	0	1

t = term number
p = posynomial
Ct = coefficient

Multi-Item EOQ

Posynomial	Tolerance
1	5.00E¯4
2	5.00E¯4

i.e., add a column for each posynomial constraint whose infeasibility exceeds 0.0005 and for the objective function if the duality gap exceeds 0.05%.

```
Frequencies for
   Discarding unused grid pts: 10
   Reporting solutions: 1
Types of grid points to be generated: 0 1
```

Iteration 1

LP Solution

Col	Posy	Type	Value
1	0	0	8.27741236
14	2	0	1.00000000
6	1	0	0.42578125
2	1	0	0.20572917
4	1	0	0.36848958

Determinant of the basis matrix = ¯1

---------------Exponentiating LP Dual solution--------

X = 12.71 50.839 40.671
Weights (ρ):
0.32741 0.0021155 0.32741 0.010578 0.32741 0.0050773
0.12195 0.4878 0.39024

Objective functions:
Primal: 12016 Dual: 3934
Duality Gap: 8081.5 = 205.43 percent

Constraints:

Value	1.0422
Infeasibility	0.042196
Lambda	1

Type-1 grid points (#15 16) added for posynomials 1 2
CPU time: 34.6 sec.

Iteration 2

LP Solution

Col	Posy	Type	Value
1	0	0	9.27177390
4	1	0	0.00547033
12	2	0	0.96170767
15	1	1	0.99452967
8	2	0	0.00294556

Determinant of the basis matrix = 0.33517

---------------Exponentiating LP Dual solution--------

```
X = 100 18.808 19.692
Weights (ρ):
0.025595 0.010238 0.54433 0.002407 0.41592 0.001512
0.72202 0.1358 0.14218

Objective functions:
  Primal: 19535   Dual: 10634
  Duality Gap: 8901.7 = 83.713 percent

Constraints:

                  Value          1.385
                  Infeasibility  0.385
                  Lambda         0.96465

Type-1 grid points (#17 18) added for posynomials 1 2
CPU time: 56.6 sec.
```

Iteration 3

LP Solution

Col	Posy	Type	Value
1	0	0	9.27910603
14	2	0	0.03474715
12	2	0	0.92990237
15	1	1	0.97361308
17	1	1	0.02638692

Determinant of the basis matrix = 0.017434

---------------Exponentiating LP Dual solution----------

X = 27.139 35.341 38.616
Weights (ρ):
0.15554 0.0045821 0.47775 0.0074588 0.34979 0.00489
0.26845 0.34958 0.38197

Objective functions:
Primal: 11845 Dual: 10712
Duality Gap: 1133.6 = 10.583 percent

Constraints:

Value	1.011
Infeasibility	0.010958
Lambda	0.96465

Type-1 grid points (#19 20) added for posynomials 1 2

Iteration 4

LP Solution

Col	Posy	Type	Value
1	0	0	9.28556137
16	2	1	0.83908931
12	2	0	0.12835868
6	1	0	0.03868089
19	1	1	0.96131911

Determinant of the basis matrix = 0.12686

---------------Exponentiating LP Dual solution--------

X = 29.42 84.828 14.841
Weights (ρ):
0.11232 0.0038886 0.15581 0.014015 0.7125 0.0014712
0.22791 0.65713 0.11496

Objective functions:
Primal: 15132 Dual: 10781
Duality Gap: 4350.4 = 40.352 percent

Constraints:

Value	1.2909
Infeasibility	0.29089
Lambda	0.96745

Type-1 grid points (#21 22) added for posynomials 1 2
CPU time: 88.55 sec.

Iteration 5

LP Solution

Col	Posy	Type	Value
1	0	0	9.31039707
16	2	1	0.70887823
20	2	1	0.14488073
22	2	1	0.11237922
19	1	1	1.00000000

Determinant of the basis matrix = 0.039451

---------------Exponentiating LP Dual solution---------

X = 24.384 55.342 26.841
Weights (ρ):
0.173 0.0041144 0.3049 0.011673 0.50292 0.0033967
0.22881 0.51932 0.25187

Objective functions:
Primal: 11853 Dual: 11052
Duality Gap: 800.61 = 7.2438 percent

Constraints:

Value	1.0657
Infeasibility	0.06566
Lambda	0.96614

Type-1 grid points (#23 24) added for posynomials 1 2
CPU time: 105.75 sec.

Iteration 6

LP Solution

Col	Posy	Type	Value
1	0	0	9.32674054
16	2	1	0.50068306
14	2	0	0.46405426
23	1	1	0.31092708
19	1	1	0.68907292

Determinant of the basis matrix = 0.012445

---------------Exponentiating LP Dual solution---------

X = 19.492 46.668 35.622
Weights (ρ):
0.22206 0.0033749 0.371 0.0101 0.38884 0.0046257
0.19151 0.45851 0.34998

Objective functions:
Primal: 11551 Dual: 11234
Duality Gap: 316.93 = 2.8211 percent

Constraints:

Value	1.0178
Infeasibility	0.017825
Lambda	0.96474

Type-1 grid points (#25 26) added for posynomials 1 2
CPU time: 145.9 sec.

Iteration 7

LP Solution

Col	Posy	Type	Value
1	0	0	9.35296832
25	1	1	0.58266217
14	2	0	0.39776191
26	2	1	0.56701310
19	1	1	0.41733783

Determinant of the basis matrix = 0.0045975

---------------Exponentiating LP Dual solution---------

X = 23.019 40.674 37.025
Weights (ρ):
0.18703 0.003964 0.42338 0.0087554 0.37209 0.0047819
0.22855 0.40384 0.36761

Objective functions:
Primal: 11614 Dual: 11533
Duality Gap: 80.955 = 0.70194 percent

Constraints:

Value	1.0072
Infeasibility	0.0071768
Lambda	0.96478

Type-1 grid points (#27 28) added for posynomials 1 2
CPU time: 170.9 sec.

Iteration 8

LP Solution

Col	Posy	Type	Value
1	0	0	9.35839921
25	1	1	0.22359388
14	2	0	0.44128977
26	2	1	0.52343951
27	1	1	0.77640612

Determinant of the basis matrix = 0.0024712

---------------Exponentiating LP Dual solution---------

X = 19.082 41.787 39.6
Weights (ρ):
0.22494 0.0032763 0.41087 0.0089682 0.34685 0.0050993
0.18993 0.41592 0.39415

Objective functions:
Primal: 11649 Dual: 11596
Duality Gap: 52.955 = 0.45667 percent

Constraints:

Value	1.0047
Infeasibility	0.0047004
Lambda	0.96473

Type-1 grid points (#29 30) added for posynomials 1 2
CPU time: 195.5 sec.

Iteration 9

LP Solution

Col	Posy	Type	Value
1	0	0	9.36157370
25	1	1	0.01874770
30	2	1	0.67694682
26	2	1	0.28802800
27	1	1	0.98125230

Determinant of the basis matrix = 0.001611

⇦ ⇨

---------------Exponentiating LP Dual solution--------

X = 20.616 42.925 36.647
Weights (ρ):
0.20811 0.003538 0.3998 0.0092083 0.37463 0.0047169
0.20577 0.42845 0.36579

Objective functions:
Primal: 11654 Dual: 11633
Duality Gap: 21.345 = 0.18349 percent

Constraints:

Value	1.0019
Infeasibility	0.0018852
Lambda	0.96497

Type-1 grid points (#31 32) added for posynomials 1 2
CPU time: 221.2 sec.

⇦ ⇨

#	t	p	1	2	3	4	5	6
1	0	0						
2	0	1	1.0000					
3	0	1		1.0000				
4	0	1			1.0000			
5	0	1				1.0000		
6	0	1					1.0000	
7	0	1						1.0000
8	0	2	1.0000					
9	0	2		1.0000				
10	0	2			1.0000			
11	0	1	0.1667	0.1667	0.1667	0.1667	0.1667	0.1667
12	0	2	0.3333	0.3333	0.3333			
13	0	1	0.1046	0.1044	0.2335	0.2338	0.1617	0.1621
14	0	2	0.2057	0.3685	0.4258			
15	1	1	0.3274	0.0021	0.3274	0.0106	0.3274	0.0051
16	1	2	0.1220	0.4878	0.3902			
17	1	1	0.0256	0.0102	0.5443	0.0024	0.4159	0.0015
18	1	2	0.7220	0.1358	0.1422			
19	1	1	0.1555	0.0046	0.4777	0.0075	0.3498	0.0049
20	1	2	0.2684	0.3496	0.3820			
21	1	1	0.1123	0.0039	0.1558	0.0140	0.7125	0.0015
22	1	2	0.2279	0.6571	0.1150			
23	1	1	0.1730	0.0041	0.3049	0.0117	0.5029	0.0034
24	1	2	0.2288	0.5193	0.2519			
25	1	1	0.2221	0.0034	0.3710	0.0101	0.3888	0.0046
26	1	2	0.1915	0.4585	0.3500			
27	1	1	0.1870	0.0040	0.4234	0.0088	0.3721	0.0048
28	1	2	0.2285	0.4038	0.3676			
29	1	1	0.2249	0.0033	0.4109	0.0090	0.3468	0.0051
30	1	2	0.1899	0.4159	0.3942			
31	1	1	0.2081	0.0035	0.3998	0.0092	0.3746	0.0047
32	1	2	0.2058	0.4284	0.3658			

LP Solution

Col	Posy	Type	Value
1	0	0	9.36298397
31	1	1	0.32721041
30	2	1	0.53472963
32	2	1	0.43029266
27	1	1	0.67278959

Determinant of the basis matrix = 0.0006505

⇦ ⇨

---------------Exponentiating LP Dual solution--------

X = 20.96 40.59 38.56
Weights (ρ):
0.2045 0.003595 0.4225 0.008701 0.3557 0.00496
0.2094 0.4054 0.3852

Objective functions:
Primal: 11660 Dual: 11650
Duality Gap: 13.57 = 0.1165 percent

Constraints:

Value	1.001
Infeasibility	0.001169
Lambda	0.965

Type-1 grid points (#33 34) added for posynomials 1 2
CPU time: ¯448.9 sec.

⇦ ⇨

Weights (ρ):
0.1987 0.003697 0.4135 0.008884 0.3704 0.00476
0.2156 0.4144 0.3701

Objective functions:
Primal: 11670 Dual: 11660
Duality Gap: 5.621 = 0.04821 percent

Constraints:

Value	1
Infeasibility	0.0004874
Lambda	0.9654

*** Terminated at iteration 12 ***
Converged: Tolerances are satisfied
CPU time: ¯425.8 sec.
Frequency of use of each type grid point (ρ):

type	0	1
frequency	26	34

Primal feasible solution

i=	1	2	3
X[i]=	21.56	41.44	37.01

(Sum of absolute differences between X & Xfeas is 0.04874)

Objective function = 11670

Constraints

Constraint #	1
Value:	1
Lambda:	0.9654

Primal Solution: Multi-Item EOQ

5/03/94 11:11
Solution reported is: optimal

Objective function: 11670

i	X[i]
1	21.57
2	41.46
3	37.03

Constraints

k	P	Lambda
2	1	0.9654

Dual Solution: Multi-Item EOQ

Weights of terms (ρ):

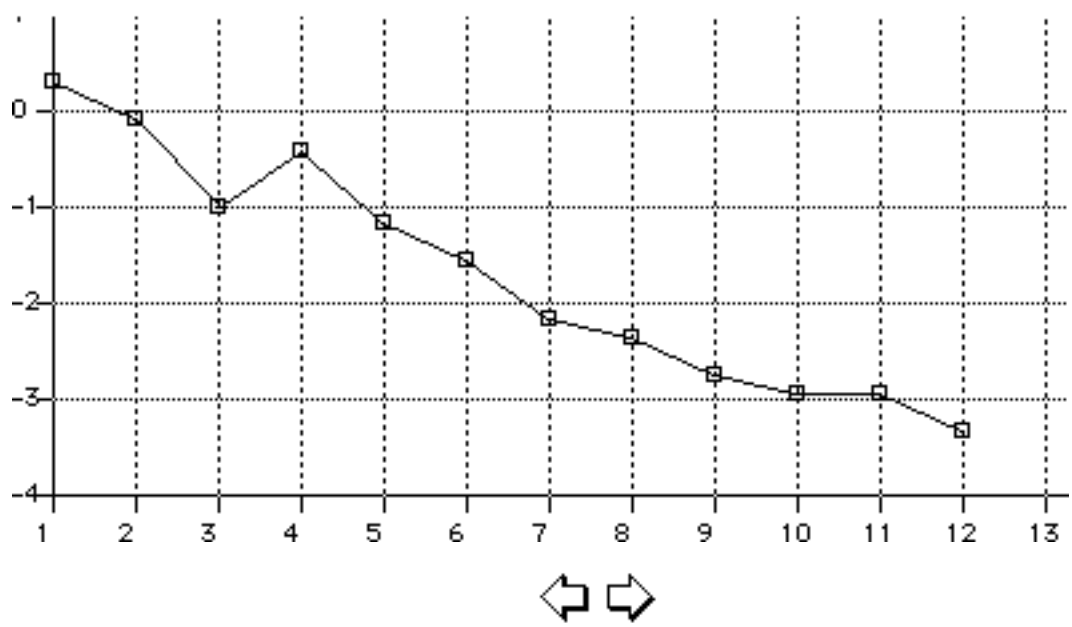
k	1	2	3	4	5	6
1	1.9872E¯1	3.6972E¯3	4.1352E¯1	8.8838E¯3	3.7041E¯1	4.7605E¯3
2	2.1556E¯1	4.1437E¯1	3.7007E¯1			

Lagrange multipliers of primal constraints: 0.9654

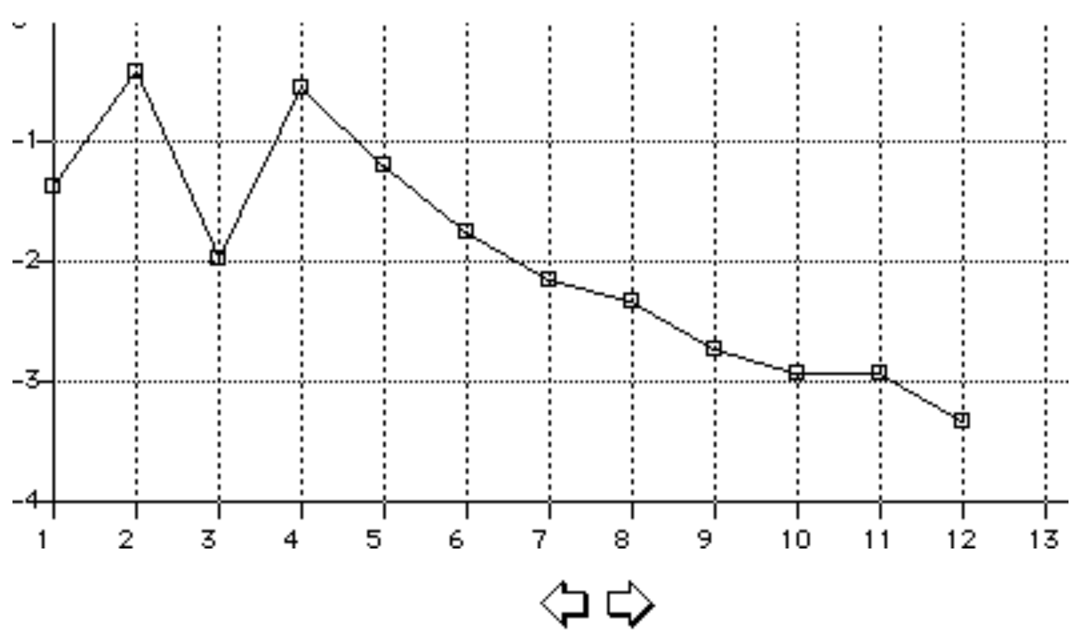
Objective function:11660

Duality Gap: 11.11 = 0.09519 %

log Gap vs iteration #



log Infeasibility vs iteration #



```
      MATPRINT ΦTAB
 0 1 ¯10.82 ¯0.6931 ¯12.21 ¯0.9163 ¯11.98 ¯0.4055 4.605
 0 0  ¯1     1        0     0        0     0      1
 0 0   0     0       ¯1     1        0     0      0
 0 0   0     0        0     0       ¯1     1      0
 1 0   1     1        1     1        1     1      0

4.605 4.605 ¯7.962 3.507  ¯8.012     3.548  ¯12.66  3.631
0     0      0     0.3333 ¯0.0001506 0.2057 ¯0.3253 0.122
1     0      0     0.3333  0.0002598 0.3685 ¯0.3168 0.4878
0     1      0     0.3333  0.0003976 0.4258 ¯0.3223 0.3902
0     0      1     0       1         0       1      0

¯12.78    3.822 ¯12.81   3.517  ¯12.54   3.744  ¯12.74
 ¯0.01536 0.722  ¯0.151  0.2684  ¯0.1084 0.2279  ¯0.1689
 ¯0.5419  0.1358 ¯0.4703 0.3496  ¯0.1418 0.6571  ¯0.2932
 ¯0.4144  0.1422 ¯0.3449 0.382   ¯0.711  0.115   ¯0.4995
  1       0       1      0        1      0        1
```


```
¯12.78    3.822 ¯12.81   3.517  ¯12.54   3.744  ¯12.74
 ¯0.01536 0.722  ¯0.151  0.2684  ¯0.1084 0.2279  ¯0.1689
 ¯0.5419  0.1358 ¯0.4703 0.3496  ¯0.1418 0.6571  ¯0.2932
 ¯0.4144  0.1422 ¯0.3449 0.382   ¯0.711  0.115   ¯0.4995
  1       0       1      0        1      0        1
```


```
3.58    ¯12.76   3.564  ¯12.8    3.534  ¯12.77   3.558
0.2288   ¯0.2187 0.1915  ¯0.1831 0.2285  ¯0.2217 0.1899
0.5193   ¯0.3609 0.4585  ¯0.4146 0.4038  ¯0.4019 0.4159
0.2519   ¯0.3842 0.35    ¯0.3673 0.3676  ¯0.3417 0.3942
0         1      0        1      0        1      0

¯12.78   3.549
 ¯0.2046 0.2058
 ¯0.3906 0.4284
 ¯0.3699 0.3658
  1      0
```

```
      ρTab_feas
5 11
      MATPRINT ⍕Tab_feas
  0 1 ¯12.44 ¯6.293 ¯13.09 ¯5.64 ¯12.98 ¯5.753 3.071 3.724
  0 0  ¯1     1       0     0      0      0     1     0
  0 0   0     0      ¯1     1      0      0     0     1
  0 0   0     0       0     0     ¯1      1     0     0
  1 0   1     1       1     1      1      1     0     0

                                  3.611
                                  0
                                  0
                                  1
                                  0
```

Current Grid Points

```
 # t p |    1        2        3        4        5        6
       |
 2 0 1 | 1.000000
 3 0 1 |          1.000000
 4 0 1 |                   1.000000
 5 0 1 |                            1.000000
 6 0 1 |                                     1.000000
 7 0 1 |                                              1.00000(
 8 0 2 | 1.000000                                            )
 9 0 2 |          1.000000
10 0 2 |                   1.000000
11 0 1 | 0.166667 0.166667 0.166667 0.166667 0.166667 0.16666;
12 0 2 | 0.333333 0.333333 0.333333                          7
13 0 1 | 0.101935 0.101935 0.227933 0.227933 0.182347 0.15791;
14 0 2 | 0.205997 0.368498 0.425505                          7
```

(2) U_{11}	(3) U_{12}	(4) U_{13}	(5) U_{14}	(6) U_{15}
¯1.0819E1	¯6.9314E¯1	¯1.2206E1	¯9.1629E¯1	¯1.1982E1
¯1	1	0	0	0
0	0	¯1	1	¯1
0	0	0	0	0
1	1	1	1	1

(7) U_{16}	(8) U_{21}	(9) U_{22}	(10) U_{23}	(11) U_{17}	(12) U_{24}
¯4.0546E¯1	4.6051	4.6051	4.6051	¯7.9623	3.5065E0
0	1	0	0	0	3.3333E¯1
0	0	1	0	¯1.6666E¯1	3.3333E¯1
1	0	0	1	1.6666E¯1	3.3333E¯1
1	0	0	0	1	0

(13) U_{18}	(14) U_{25}	RHS
¯8.1550E0	3.5482E0	0
2.1908E¯8	2.0599E¯1	0
¯1.8234E¯1	3.6849E¯1	0
1.5791E¯1	4.2550E¯1	0
1	0	1

Initial LP

Iteration 1

LP Solution

Col	Posy	Type	Value
1	0	0	7.60090246
12	2	0	0.00000000
4	1	0	1.00000000
9	2	0	1.00000000
13	1	0	0.00000000

= ln 1999.9999 *(objective)*

Determinant of the basis matrix = 0.05263893905

$$-12.206\times \overset{u_{13}}{1} + 4.6051\times \overset{u_{22}}{1} + 3.5065\times \overset{u_{24}}{0} - 8.155\times \overset{u_{18}}{0} = 7.6009$$

$$\begin{bmatrix} 0 \\ -1 \\ 0 \\ 1 \end{bmatrix}\times 1 + \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}\times 1 + \begin{bmatrix} 1/3 \\ 1/3 \\ 1/3 \\ 0 \end{bmatrix}\times 0 + \begin{bmatrix} 2.2\times 10^{-8} \\ -0.182 \\ 0.158 \\ 1 \end{bmatrix}\times 0 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix}$$

Simplex Multipliers

$$\pi = C_B^T\left[A^B\right]^{-1}$$

$$\pi = \begin{bmatrix} -12.206 \\ 4.6051 \\ 3.5065 \\ -8.155 \end{bmatrix}^T \begin{bmatrix} 0 & 0 & 1/3 & 2.2\times 10^{-8} \\ -1 & 1 & 1/3 & -0.182 \\ 0 & 0 & 1/3 & 0.158 \\ 1 & 0 & 0 & 1 \end{bmatrix}^{-1}$$

$$= [\underbrace{4.10616,\ 4.60517,\ 1.80834}_{\text{multipliers for orthogonality constraints}},\ -7.6009]$$

Exponentiating the Simplex Multipliers yields:

X = 60.71333761 100 6.100313127 ← *order quantities*

Weights (ρ):

0.17142 0.025275 0.4163 0.052038 0.33304 0.0019047
0.36395 0.59947 0.036569

Objective functions:

Primal: 4804.1 Dual: 2000
Duality Gap: 2804.1 = 140.2 percent

Constraints:

Value	1.6681
Infeasibility	0.6681
Lambda	1

Type-1 grid points (#15 16) added for posynomials 1 2

Added Grid Points:

#	t	p	1	2	3	4	5	6
15	1	1	0.171424	0.025276	0.416309	0.052039	0.333048	0.001905
16	1	2	0.363959	0.599471	0.036570			

Iteration 2

LP Solution

Col	Posy	Type	Value
1	0	0	7.60090246
8	2	0	0.00000000
4	1	0	1.00000000
9	2	0	1.00000000
15	1	1	0.00000000

Determinant of the basis matrix = 0.001904713205

Exponentiating the Simplex Multipliers Yields:

X = 100 100 4.00277279E¯183
Weights (ρ):
0.10989 0.043956 0.43956 0.054945 0.35164 1.31959E¯186
0.5 0.5 2.00138E¯185

Objective functions:
Primal: 4550 Dual: 2000
Duality Gap: 2550 = 127.5 percent

Constraints:

Value	2
Infeasibility	1
Lambda	1

Type-1 grid points (#17 18) added for posynomials 1 2

Iteration 3

LP Solution

Col	Posy	Type	Value
1	0	0	8.51428654
18	2	1	0.13186813
17	1	1	1.00000000
9	2	0	0.67032967
15	1	1	0.00000000

Determinant of the basis matrix = 0.0009523566023

Exponentiating the Simplex Multipliers Yields:

X = 25 100 4.649352043E¯21

Weights (ρ):

0.33898 0.0084745 0.33898 0.042372 0.27118 1.1820E¯24

0.2 0.8 3.7194E¯23

Objective functions:

Primal: 5900 Dual: 4985.48

Duality Gap: 914.512 = 18.343percent

Constraints:

Value	1.25
Infeasibility	0.25
Lambda	0.80219

Type-1 grid points (#19 20) added for posynomials 1 2

Iteration 4

LP Solution

Col	Posy	Type	Value
1	0	0	8.77095649
20	2	1	0.39548023
18	2	1	0.50282486
19	1	1	1.00000000
15	1	1	0.00000000

Determinant of the basis matrix = 0.0005714139614

Exponentiating the Simplex Multipliers Yields:

X = 36.26241276 68.94191008 2.834698229E¯9

Weights (ρ):

0.20142 0.010594 0.42378 0.025177 0.33902 6.2114E¯13

0.34468 0.65531 2.6944E¯11

Objective functions:

Primal: 6845.50524 Dual: 6444.3

Duality Gap: 401.17 = 6.2251 percent

Constraints:

Value	1.05204
Infeasibility	0.05204
Lambda	0.89830

Type-1 grid points (#21 22) added for posynomials 1 2

Iteration 5

LP Solution

Col	Posy	Type	Value
1	0	0	8.77095649
20	2	1	0.39548023
18	2	1	0.50282486
19	1	1	1.00000000
21	1	1	0.00000000

Determinant of the basis matrix = $1.863433243E^{-}13$

Exponentiating the Simplex Multipliers Yields:

X = 36.26241276 68.94191008 0

Weights (ρ):

0.20142 0.010594 0.42378 0.025177 0.33902 0

0.34468 0.65531 0

Objective functions:

Primal: 6845.5 Dual: 6444.33
Duality Gap: 401.17 = 6.2251 percent

Constraints:

Value	1.0520
Infeasibility	0.0520
Lambda	0.8983

Type-1 grid points (#23 24) added for posynomials 1 2